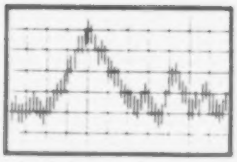

INTERNATIONAL OPEN INTEREST REPORT

NOVEMBER 1991

Futures Industry Association, Inc. • 2001 Pennsylvania Avenue N.W. • Suite 600 • Washington, D.C. 20006-1807 • 202-466-5460 • FAX 202-296-3184

INTERNATIONAL OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor, 202–466–5460

OPEN INTEREST	NOVEMBER 1990	NOVEMBER 1991
Gold	50	0
Gold Options	70,533	253,427
U.S. Denominated Live Cattle		99
U.S. Denominated Coffee		2,018
U.S. Denominated Coffee Opt. on Futures		311
Cotton		4
Interest Rate		100,497
U.S. Dollar Futures	26,319	32,789
U.S. Dollar Opt. on Actuals		45,400
Bovespa Stock Index	7,420	19,675
BM&F, Brazil	**104,322**	**454,220**
DAX	3,187	33,011
BUND	6,380	23,997
DAX Options		351,229
BUND Options		9,646
Medium Term Notional Bond (BOBL)		17,474
DTB, Germany	**9,567**	**435,357**
Gold Options	15,288	7,931
Dollar/Guilder Options	22,708	39,111
Pound/Sterling/Guilder Opt	2,107	
Dutch Gov't Bond Options	54,325	34,293
EOE Stock Index Options	164,348	161,526
Eurotop 100		1,392
Major Market Index Options	94,820	70,883
Dutch Top 5 Index	14,101	16,144
EUROPEAN OPTIONS EXCHANGE	**367,697**	**331,280**
EOE Stock Index (FTI)	11,238	14,569
Deliverable Bond (FTO)	1,479	1,760
Eurotop 100 Index (FET)		32
Dutch Top 5 Index (FT5)	884	1,475
US Dollar/Guilder (FUS)		332
FINANCIAL FUT. MKT. AMSTERDAM	**13,601**	**18,168**

OPEN INTEREST	NOVEMBER 1990	NOVEMBER 1991
Danish Government Bond	1,002	7,397
9% 2006 Mortgage Bonds	5,278	1,486
KFX Stock Index	5,285	4,348
Danish Government Bond Options		6,558
9% 2006 Mortgage Bond Options	5,195	145
KFX Stock Index Options	11,092	7,943
Stock Options		14,707
GUARANTEE FUND DANISH OPT&FUT	**27,852**	**42,584**
DIBOR	1,624	855
Long Gilt	260	367
Short Gilt	105	400
ISEQ Index	24	5
IRISH FUTURES & OPTIONS EXCH	**2,013**	**1,627**
Crude Palm Oil	9,336	7,617
Tin	111	10
RBD Palm Olein	65	0
Cocoa	474	22
KUALA LUMPUR COMMODITY EXCH	**9,986**	**7,649**
Financial Times Share Index	27,943	38,001
Three Mth Pound (1/2M)	164,426	164,947
Long Gilt	27,955	51,486
3 Month Ecu	1,715	6,782
Eurodollar	45,345	44,037
T-Bond	4,685	2,842
Eurotrac 100		305
Euroswiss		25,543
Yen Bond	830	0
Italian Government Bond		16,483
Euromark	78,250	178,164
German Government Bond	100,348	82,713
Ecu Bond		270
German Government Bund Option	74,729	101,372
Italian Government Bond Option		2,884
Eurodollar Option	7,019	7,196
T-Bond Option	462	1,081
Euromark Options	39,833	67,851
Gilt Option	14,545	23,140
Short Sterling Options	162,344	145,933
LIFFE, UK	**750,429**	**961,030**
High Grade Aluminium	111,227	200,922
Copper – Grade A	135,085	170,763
Standard Lead	8,519	14,464
Primary Nickel	10,749	20,532
Special High Grade Zinc	20,626	46,403
Tin	8,892	4,956
(LME Open Interest – 3rd Wed)		
LONDON METAL EXCHANGE, UK	**295,098**	**458,040**

OPEN INTEREST	NOVEMBER 1990	NOVEMBER 1991
CAC 40 Index	10,136	20,737
ECU Bond	3,140	5,536
ECU Bond Option		1,500
Italian Bond		5,530
Italian Bond Option		0
Notional Bond	77,297	139,751
Notional Bond Options	193,757	217,030
3 Month Pibor	36,872	56,713
3 Month Pibor Option	93,075	121,644
Potatoe	1,905	1,687
Sugar	8,843	10,674
Coffee	149	2
MATIF, Paris	**425,174**	**580,804**
CAC 40 Index (Short Term) Options	52,964	84,726
CAC 40 Index (Long Term) Options		45,855
MONEP, Paris	**52,964**	**130,581**
Canadian Gov't Bond Options	7,519	3,709
Bankers Acceptance Futures	5,879	25,134
Canadian Gov't Bond	5,540	3,899
Opt. on Canadian Gov't Bonds		110
MONTREAL EXCHANGE	**18,938**	**32,742**
U.S. Dollar	292	1
5 Year Government Stock	12,649	13,179
5 Year Government Stock Opt.	1,240	2,631
10 Year Government Stock		25
3 Year Government Stock	0	0
3 Year Government Stock Opt.		0
90 Day Bank Bill	24,226	25,351
90 Day Bank Bill Options	1,122	11,383
Barclays Share Index	152	
Barclays Share Index Options	44	
New Zealand Dollar	6	0
New Zealand Dollar Options	0	0
New Zealand Wool		8
Forty Index		301
Forty Index Options		66
NEW ZEALAND FUTURES EXCHANGE	**39,731**	**52,945**
Gold	100	2
Eurodollar	46,428	61,181
Deutschemark	394	537
Japanese Yen	526	498
British Pound	134	105
Nikkei Stock Average	6,451	11,880
High Sulphur Fuel Oil	2,138	5,293
Dubai Crude Oil	51	0
Gasoil		104
Euroyen	24,690	69,123
Euromark	1,744	1,091
Eurodollar Options	3,101	1,010
Euroyen Options	10,955	7,628
Deutschemark Options	0	0
Japanese Yen Options	0	0
SIMEX, Singapore	**96,712**	**158,452**

OPEN INTEREST	NOVEMBER 1990	NOVEMBER 1991
Swiss Market Index	2,302	10,900
EUROTOP 100 Index		62
5 Year Swiss Franc		6,843
3 Month Euro Swiss Franc		6,005
EUROTOP 100 Index Options		4,826
Swiss Market Index Opt.	173,780	317,846
SOFFEX, Switzerland	**176,082**	**346,482**
Interest Rate Options	3,525	8,198
OMX (Index) Options	78,587	91,526
OMFX Currency Options	0	
GEMx Options		3,470
STOCKHOLM OPTIONS EXCHANGE	**82,112**	**103,194**
All Ords. Index	9,836	14,321
90 Day Bank Bills	190,032	206,895
3 Year Treasury Bonds	44,226	64,642
10 Year Treasury Bonds	59,038	77,330
Australian Dollar	7	
Live Cattle (Cash Set)	99	186
Wool (Cash Set)	0	117
All Ords. Index Options	33,261	49,549
90 Day Bank Bill Options	93,459	149,108
10 Year Treasury Bond Option	66,774	86,956
3 Year Treasury Bond Options	12,466	19,332
Australian Dollar Options	0	
SYDNEY FUTURES EXCHANGE	**509,198**	**668,436**
TSE 35 Index	1,273	1,762
TSE 35 Options	8,954	8,914
Silver Options	81	402
TORONTO FUTURES EXCHANGE	**10,308**	**11,078**
Wheat	9,991	10,366
Oats	2,201	736
Thunder Bay Barley	7,979	6,948
Western Barley	2,015	886
Rye	1,925	1,340
Flax Seed	5,192	6,120
Canola/Rape Seed	19,118	22,235
WINNIPEG COMMODITY EXCHANGE	**48,421**	**48,631**
Red Beans	6,709	6,309
Imported Soybeans	18,767	24,164
***HOKKAIDO GRAIN EXCHANGE**	**25,476**	**30,473**
Hang Seng Index	5,003	4,426
3-MONTH HIBOR	790	1
Soybeans	1,228	383
Sugar	2,929	417
Hang Seng Comm.&Ind.Sub-Index		1
Hang Seng Properties Sub-Index		3
Hang Seng Finance Sub-Index		1
Hang Seng Utilities Sub-Index		1
HONG KONG FUTURES EXCHANGE	**9,950**	**5,233**

OPEN INTEREST	NOVEMBER 1990	NOVEMBER 1991
Red Beans	5,672	8,618
Imported Soybeans	14,548	15,659
***KANMON COMMODITY EXCHANGE**	**20,220**	**24,277**
Red Beans	1,557	5,793
Imported Soybeans	12,648	26,530
***KOBE GRAIN EXCHANGE**	**14,205**	**32,323**
Raw Silk	14,632	8,235
***KOBE RAW SILK EXCHANGE**	**14,632**	**8,235**
Rubber (RSS3)	63,706	39,322
***KOBE RUBBER EXCHANGE**	**63,706**	**39,322**
Dried Cocoon	37,517	25,669
***MAEBASHI DRIED COCOON EXCH**	**37,517**	**25,669**
Red Beans	22,299	25,523
Imported Soybeans	12,188	15,964
***NAGOYA GRAIN & SUGAR EXCHANGE**	**34,487**	**41,487**
Cotton Yarn (40S)	35,882	25,965
Staple Fiber Yarn (Dull)	811	954
Wool Yarn	2,991	12,461
***NAGOYA TEXTILE EXCHANGE**	**39,684**	**39,380**
Red Beans	60,438	91,192
Imported Soybeans	72,750	70,539
***OSAKA GRAIN EXCHANGE**	**133,188**	**161,731**
OSF 50	1	2
Nikkei Index Futures	189,216	198,747
Nikkei Index Options	87,616	164,607
***OSAKA SECURITIES EXCHANGE**	**276,833**	**363,356**
Raw Sugar	148,401	111,296
***OSAKA SUGAR EXCHANGE**	**148,401**	**111,296**
Staple Fiber Yarn (Bright)		0
Staple Fiber Yarn (Dull)		0
Wool Yarn	7,095	23,716
Cotton Yarn (20S)	24,835	14,556
Cotton Yarn (40S)	11,140	12,675
***OSAKA TEXTILE EXCHANGE**	**43,070**	**50,947**
Gold	449,028	249,924
Silver	51,182	49,748
Platinum	223,388	403,659
Rubber	109,707	81,604
Cotton Yarn	50,238	39,859
Woolen Yarn	3,074	3,050
***TOKYO COMM EXCHANGE INDUSTRY**	**886,617**	**827,844**

OPEN INTEREST	NOVEMBER 1990	NOVEMBER 1991
American Soybeans	232,049	246,849
Chinese Soybeans	55	5
Red Beans	106,122	226,080
American Soybean Options		2,644
***TOKYO GRAIN EXCHANGE**	**338,226**	**475,578**
3 Month Euroyen	492,159	436,441
3 Month Eurodollar	100	230
Japanese Yen	333	0
US Dollar–Japanese Yen Curr.		4,280
3 Month Euroyen Options		74,828
***TOKYO INTL FINANCIAL FUT EXCH**	**492,592**	**515,779**
Yen Gov't Bond (10 Yr)	175,829	169,479
Yen Gov't Bond (10 Yr) Opt	20,324	25,427
Yen Gov't Bond (20 Yr)	370	199
US T–Bond Futures	1,305	1,039
TOPIX Stock Index	25,477	26,311
TOPIX Stock Index Options	90	135
***TOKYO STOCK EXCHANGE**	**223,395**	**222,590**
Raw Sugar	375,506	261,736
***TOKYO SUGAR EXCHANGE**	**375,506**	**261,736**
Dried Cocoon	37,289	24,966
***TOYAHASHI DRIED COCOON EXCH**	**37,289**	**24,966**
Raw Silk	21,663	8,877
***YOKOHAMA RAW SILK EXCHANGE**	**21,663**	**8,877**

*EXCHANGE LOCATED IN JAPAN

All Information provided by exchanges at FIA's request.